

「地域金融機関CLO シンセティック型(株式会社たんぼぼ2007)」発行後情報開示サマリー
(平成20年12月8日時点)

1. 発行の概要

| 項目 | A号無担保社債 | B号無担保社債 |
|----------------------------|--|--|
| 発行証券総額 | ¥26,900,000,000 | ¥480,000,000 |
| 利率(注1) | Libor+0.24% | Libor+0.50% |
| 予定償還日 または 予定償還スケジュール | 【当初どおり変更なし】 ・初回を平成19年6月20日とし、毎年3月、6月、9月及び12月に順次償還(平成22年3月20日を除く)(休日翌営業日) ・平均年限(クレジットイベント、延滞が発生しない場合):1.65年 | 【当初どおり変更なし】 ・初回を平成19年6月20日とし、毎年3月、6月、9月及び12月に順次償還(平成22年3月20日を除く)(休日翌営業日) ・平均年限(クレジットイベント、延滞が発生しない場合):1.65年 |
| 格付(維持、変更等)情報 | Moody's R&I 当初: Aaa AAA 現在: Aaa AAA | Moody's R&I 当初: A2 AA 現在: A2 AA |

(注1)3カ月Libor。但し初回及び最終回は4ヶ月Libor。

2. ストラクチャー、関係者概要

| 項目 | 開示内容 |
|------------------|--|
| 主な関係者の情報 | |
| 参加金融機関 (バイヤー) | 青森銀行、みちのく銀行、荘内銀行、岩手銀行、神奈川銀行、静岡中央銀行、宮崎太陽銀行、八千代銀行、仙南信用金庫、福島信用金庫、朝日信用金庫、亀有信用金庫、足立成和信用金庫、西京信用金庫、城北信用金庫、長野信用金庫、金沢信用金庫、北伊勢上野信用金庫、桑名信用金庫、京都信用金庫、摂津水都信用金庫、神戸信用金庫、兵庫信用金庫、福岡ひびき信用金庫、鹿児島相互信用金庫、長野県信用組合 (金融機関コード順、合計26金融機関) |
| 社債管理者 | 住友信託銀行株式会社 |
| 独立認定人 | 新日本有限責任監査法人 |
| リスクに対する手当て | |
| 信用補完・流動性補完 | 信用補完: 政策公庫が保有する劣後社債(総額15.94億円)の設定 参加金融機関毎に設定する免責金額(約2.6%~約25.0%)の設定 流動性補完: プレミアムの3ヶ月前取分 |
| 劣後部分設定額 | 劣後社債(合計) ¥1,594,000,000 (注2) 免責金額(合計) ¥1,510,000,000 (注3) |
| うち劣後部分毀損額 | 劣後社債(合計) ¥442,331,979 (注4) 免責金額(合計) ¥745,333,364 (注5) |

(注2)当初劣後社債発行額

(注3)当初免責金額(合計)

(注4)各バイヤー設定の免責金額を超過した累積ポートフォリオデフォルト金額の合計額

(注5)各バイヤーCDS契約毎の累積ポートフォリオデフォルト金額の合計額

(但し、各バイヤー設定の免責金額を超過する累積ポートフォリオデフォルト金額は含まない。)

3. 裏付資産の属性、性質

| 項目 | 債券発行時点(平成19年2月) | 平成20年12月8日時点 |
|--------------------|-----------------|-----------------|
| 参照債務残高 | ¥30,484,000,000 | ¥13,172,184,000 |
| 参照債務残高率 | 100.00% | 43.21% |
| クレジットイベント発生率(注1) | 0.00% | 1.39% |
| 累積クレジットイベント発生率(注2) | 0.00% | 3.90% |
| 参照債務 | 1190件 | 1122件 |
| 一参照債務あたり平均貸出額 | ¥25,616,806 | ¥11,739,914 |

参照債務残高及び参照債務については、クレジットイベントが確定したものを、繰上償還があったものを除く

(注1)クレジットイベント発生率: 期中確定デフォルト金額/期初参照債務残高(%)

(注2)累積クレジットイベント発生率: 累積ポートフォリオデフォルト金額/当初参照債務残高(%)

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4. 個別オリジネーター毎の状況

| 金融機関名 | 参照債務残高 | | デフォルト金額(注1) | | (ご参考) | |
|-----------|-----------------|------------------|------------------------|----------------|----------------|----------------|
| | 当初 (19年2月) | 現在 (20年12月8日) | 2008.9.6~ 2008.12.8 | 累積 | 免責金額 | シニア劣後 上限金額 |
| 青森銀行 | ¥662,000,000 | ¥307,958,000 | ¥0 | ¥0 | ¥36,000,000 | |
| みちのく銀行 | ¥565,000,000 | ¥256,979,000 | ¥12,310,000 | ¥12,310,000 | ¥55,000,000 | |
| 荘内銀行 | ¥495,000,000 | ¥223,879,000 | ¥0 | ¥8,462,000 | ¥66,000,000 | |
| 岩手銀行 | ¥1,758,000,000 | ¥745,023,000 | ¥0 | ¥126,542,000 | ¥76,000,000 | |
| 神奈川銀行 | ¥200,000,000 | ¥78,482,000 | ¥18,134,553 | ¥18,134,553 | ¥50,000,000 | |
| 静岡中央銀行 | ¥1,970,000,000 | ¥849,444,000 | ¥0 | ¥37,471,969 | ¥76,000,000 | |
| 宮崎太陽銀行 | ¥534,000,000 | ¥221,002,000 | ¥8,082,000 | ¥8,082,000 | ¥34,000,000 | |
| 八千代銀行 | ¥890,000,000 | ¥364,750,000 | ¥0 | ¥82,496,550 | ¥43,000,000 | |
| 仙南信用金庫 | ¥1,833,000,000 | ¥711,796,000 | ¥38,778,000 | ¥201,092,000 | ¥65,000,000 | |
| 福島信用金庫 | ¥615,000,000 | ¥270,098,000 | ¥0 | ¥0 | ¥31,000,000 | |
| 朝日信用金庫 | ¥2,646,000,000 | ¥1,139,317,000 | ¥0 | ¥100,502,898 | ¥70,000,000 | |
| 亀有信用金庫 | ¥1,482,000,000 | ¥684,154,000 | ¥0 | ¥0 | ¥66,000,000 | |
| 足立成和信用金庫 | ¥874,000,000 | ¥343,481,000 | ¥61,540,000 | ¥61,904,531 | ¥55,000,000 | |
| 西京信用金庫 | ¥1,573,000,000 | ¥612,267,000 | ¥30,770,000 | ¥194,620,000 | ¥74,000,000 | |
| 城北信用金庫 | ¥1,119,000,000 | ¥454,715,000 | ¥0 | ¥101,086,000 | ¥58,000,000 | |
| 長野信用金庫 | ¥1,587,000,000 | ¥723,444,000 | ¥12,310,000 | ¥12,310,000 | ¥60,000,000 | |
| 金沢信用金庫 | ¥2,845,000,000 | ¥1,281,046,000 | ¥18,465,000 | ¥46,157,000 | ¥75,000,000 | |
| 北伊勢上野信用金庫 | ¥1,082,000,000 | ¥490,254,000 | ¥0 | ¥13,848,000 | ¥57,000,000 | |
| 桑名信用金庫 | ¥969,000,000 | ¥447,318,000 | ¥0 | ¥0 | ¥53,000,000 | |
| 京都信用金庫 | ¥520,000,000 | ¥216,950,000 | ¥0 | ¥0 | ¥80,000,000 | |
| 摂津水都信用金庫 | ¥1,470,000,000 | ¥623,295,000 | ¥16,158,000 | ¥83,088,000 | ¥68,000,000 | |
| 神戸信用金庫 | ¥399,000,000 | ¥148,744,000 | ¥0 | ¥46,442,837 | ¥50,000,000 | |
| 兵庫信用金庫 | ¥1,459,000,000 | ¥643,460,000 | ¥0 | ¥33,115,005 | ¥71,000,000 | |
| 福岡ひびき信用金庫 | ¥682,000,000 | ¥300,971,000 | ¥0 | ¥0 | ¥50,000,000 | |
| 鹿児島相互信用金庫 | ¥395,000,000 | ¥179,317,000 | ¥0 | ¥0 | ¥26,000,000 | |
| 長野県信用組合 | ¥1,860,000,000 | ¥854,040,000 | ¥0 | ¥0 | ¥65,000,000 | |
| 合計 | ¥30,484,000,000 | ¥13,172,184,000 | ¥216,547,553 | ¥1,187,665,343 | ¥1,510,000,000 | ¥3,104,000,000 |

(注1) 掲示している期間内に確定しているデフォルト金額

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(平成20年12月8日時点)

全体

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額 合計※1 |
|------------------------|-----------------|---------------|----------------|-------------|----------------------|---------------|----------------|
| 2007/2/28 ~ 2007/6/20 | 30,484,000,000 | 2,388,261,000 | 28,095,739,000 | 46,442,837 | 46,442,837 | 1,510,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 28,095,739,000 | 2,475,575,000 | 25,620,164,000 | 113,079,000 | 159,521,837 | 1,510,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 25,620,164,000 | 2,542,199,000 | 23,077,965,000 | 250,005,000 | 409,526,837 | 1,510,000,000 | 39,848,000 |
| 2007/12/21 ~ 2008/3/21 | 23,077,965,000 | 2,542,359,000 | 20,535,606,000 | 193,245,220 | 602,772,057 | 1,510,000,000 | 121,425,550 |
| 2008/3/22 ~ 2008/6/20 | 20,535,606,000 | 2,388,737,000 | 18,146,869,000 | 89,759,502 | 692,531,559 | 1,510,000,000 | 156,428,550 |
| 2008/6/21 ~ 2008/9/22 | 18,146,869,000 | 2,585,050,000 | 15,561,819,000 | 278,586,231 | 971,117,790 | 1,510,000,000 | 350,791,448 |
| 2008/9/23 ~ 2008/12/22 | 15,561,819,000 | 2,389,635,000 | 13,172,184,000 | 216,547,553 | 1,187,665,343 | 1,510,000,000 | 442,331,979 |
| 2008/12/23 ~ 2009/3/23 | 13,172,184,000 | | | | | 1,510,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 1,510,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 1,510,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 1,510,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 1,510,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 1,510,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 1,510,000,000 | |

※1: 免責超過金額合計=各バイヤーの免責超過金額の合計

青森銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 662,000,000 | 50,907,000 | 611,093,000 | 0 | 0 | 36,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 611,093,000 | 50,907,000 | 560,186,000 | 0 | 0 | 36,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 560,186,000 | 50,907,000 | 509,279,000 | 0 | 0 | 36,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 509,279,000 | 50,907,000 | 458,372,000 | 0 | 0 | 36,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 458,372,000 | 50,907,000 | 407,465,000 | 0 | 0 | 36,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 407,465,000 | 50,907,000 | 356,558,000 | 0 | 0 | 36,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 356,558,000 | 48,600,000 | 307,958,000 | 0 | 0 | 36,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 307,958,000 | | | | | 36,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 36,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 36,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 36,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 36,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 36,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 36,000,000 | |

みちのく銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 565,000,000 | 43,453,000 | 521,547,000 | 0 | 0 | 55,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 521,547,000 | 43,453,000 | 478,094,000 | 0 | 0 | 55,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 478,094,000 | 43,453,000 | 434,641,000 | 0 | 0 | 55,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 434,641,000 | 43,453,000 | 391,188,000 | 0 | 0 | 55,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 391,188,000 | 43,453,000 | 347,735,000 | 0 | 0 | 55,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 347,735,000 | 41,915,000 | 305,820,000 | 0 | 0 | 55,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 305,820,000 | 48,841,000 | 256,979,000 | 12,310,000 | 12,310,000 | 55,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 256,979,000 | | | | | 55,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 55,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 55,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 55,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 55,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 55,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 55,000,000 | |

荘内銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|-----------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 495,000,000 | 38,072,000 | 456,928,000 | 0 | 0 | 66,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 456,928,000 | 38,072,000 | 418,856,000 | 0 | 0 | 66,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 418,856,000 | 45,765,000 | 373,091,000 | 8,462,000 | 8,462,000 | 66,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 373,091,000 | 37,303,000 | 335,788,000 | 0 | 8,462,000 | 66,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 335,788,000 | 37,303,000 | 298,485,000 | 0 | 8,462,000 | 66,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 298,485,000 | 37,303,000 | 261,182,000 | 0 | 8,462,000 | 66,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 261,182,000 | 37,303,000 | 223,879,000 | 0 | 8,462,000 | 66,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 223,879,000 | | | | | 66,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 66,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 66,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 66,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 66,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 66,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 66,000,000 | |

岩手銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|------------|
| 2007/2/28 ~ 2007/6/20 | 1,758,000,000 | 135,204,000 | 1,622,796,000 | 0 | 0 | 76,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,622,796,000 | 158,667,000 | 1,464,129,000 | 27,693,000 | 27,693,000 | 76,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,464,129,000 | 149,051,000 | 1,315,078,000 | 23,077,000 | 50,770,000 | 76,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,315,078,000 | 180,974,000 | 1,134,104,000 | 55,000,000 | 105,770,000 | 76,000,000 | 29,770,000 |
| 2008/3/22 ~ 2008/6/20 | 1,134,104,000 | 123,667,000 | 1,010,437,000 | 0 | 105,770,000 | 76,000,000 | 29,770,000 |
| 2008/6/21 ~ 2008/9/22 | 1,010,437,000 | 144,439,000 | 865,998,000 | 20,772,000 | 126,542,000 | 76,000,000 | 50,542,000 |
| 2008/9/23 ~ 2008/12/22 | 865,998,000 | 120,975,000 | 745,023,000 | 0 | 126,542,000 | 76,000,000 | 50,542,000 |
| 2008/12/23 ~ 2009/3/23 | 745,023,000 | | | | | 76,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 76,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 76,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 76,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 76,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 76,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 76,000,000 | |

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(平成20年12月8日時点)

神奈川県

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 200,000,000 | 15,381,000 | 184,619,000 | 0 | 0 | 50,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 184,619,000 | 15,381,000 | 169,238,000 | 0 | 0 | 50,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 169,238,000 | 15,381,000 | 153,857,000 | 0 | 0 | 50,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 153,857,000 | 15,381,000 | 138,476,000 | 0 | 0 | 50,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 138,476,000 | 15,381,000 | 123,095,000 | 0 | 0 | 50,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 123,095,000 | 13,074,000 | 110,021,000 | 0 | 0 | 50,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 110,021,000 | 31,539,000 | 78,482,000 | 18,134,553 | 18,134,553 | 50,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 78,482,000 | | | | | 50,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 50,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 50,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 50,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 50,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 50,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 50,000,000 | |

静岡中央銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 1,970,000,000 | 151,505,000 | 1,818,495,000 | 0 | 0 | 76,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,818,495,000 | 149,198,000 | 1,669,297,000 | 0 | 0 | 76,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,669,297,000 | 146,122,000 | 1,523,175,000 | 0 | 0 | 76,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,523,175,000 | 182,277,000 | 1,340,898,000 | 8,900,670 | 8,900,670 | 76,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 1,340,898,000 | 171,508,000 | 1,169,390,000 | 6,675,502 | 15,576,172 | 76,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 1,169,390,000 | 178,438,000 | 990,952,000 | 21,895,797 | 37,471,969 | 76,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 990,952,000 | 141,508,000 | 849,444,000 | 0 | 37,471,969 | 76,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 849,444,000 | | | | | 76,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 76,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 76,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 76,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 76,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 76,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 76,000,000 | |

宮崎太陽銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|-----------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 534,000,000 | 41,064,000 | 492,936,000 | 0 | 0 | 34,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 492,936,000 | 41,064,000 | 451,872,000 | 0 | 0 | 34,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 451,872,000 | 41,064,000 | 410,808,000 | 0 | 0 | 34,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 410,808,000 | 70,144,000 | 340,664,000 | 0 | 0 | 34,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 340,664,000 | 37,834,000 | 302,830,000 | 0 | 0 | 34,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 302,830,000 | 37,834,000 | 264,996,000 | 0 | 0 | 34,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 264,996,000 | 43,994,000 | 221,002,000 | 8,082,000 | 8,082,000 | 34,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 221,002,000 | | | | | 34,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 34,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 34,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 34,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 34,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 34,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 34,000,000 | |

八千代銀行

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|------------|
| 2007/2/28 ~ 2007/6/20 | 890,000,000 | 68,440,000 | 821,560,000 | 0 | 0 | 43,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 821,560,000 | 66,133,000 | 755,427,000 | 0 | 0 | 43,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 755,427,000 | 89,981,000 | 665,446,000 | 27,693,000 | 27,693,000 | 43,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 665,446,000 | 104,598,000 | 560,848,000 | 40,955,550 | 68,648,550 | 43,000,000 | 25,648,550 |
| 2008/3/22 ~ 2008/6/20 | 560,848,000 | 60,750,000 | 500,098,000 | 0 | 68,648,550 | 43,000,000 | 25,648,550 |
| 2008/6/21 ~ 2008/9/22 | 500,098,000 | 74,598,000 | 425,500,000 | 13,848,000 | 82,496,550 | 43,000,000 | 39,496,550 |
| 2008/9/23 ~ 2008/12/22 | 425,500,000 | 60,750,000 | 364,750,000 | 0 | 82,496,550 | 43,000,000 | 39,496,550 |
| 2008/12/23 ~ 2009/3/23 | 364,750,000 | | | | | 43,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 43,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 43,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 43,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 43,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 43,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 43,000,000 | |

仙南信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|-------------|
| 2007/2/28 ~ 2007/6/20 | 1,833,000,000 | 140,971,000 | 1,692,029,000 | 0 | 0 | 65,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,692,029,000 | 140,202,000 | 1,551,827,000 | 0 | 0 | 65,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,551,827,000 | 187,895,000 | 1,363,932,000 | 51,539,000 | 51,539,000 | 65,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,363,932,000 | 136,356,000 | 1,227,576,000 | 0 | 51,539,000 | 65,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 1,227,576,000 | 175,590,000 | 1,051,986,000 | 48,464,000 | 100,003,000 | 65,000,000 | 35,003,000 |
| 2008/6/21 ~ 2008/9/22 | 1,051,986,000 | 185,976,000 | 866,010,000 | 62,311,000 | 162,314,000 | 65,000,000 | 97,314,000 |
| 2008/9/23 ~ 2008/12/22 | 866,010,000 | 154,214,000 | 711,796,000 | 38,778,000 | 201,092,000 | 65,000,000 | 136,092,000 |
| 2008/12/23 ~ 2009/3/23 | 711,796,000 | | | | | 65,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 65,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 65,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 65,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 65,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 65,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 65,000,000 | |

「地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)」発行後情報開示サマリー
(平成20年12月8日時点)

福島信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 615,000,000 | 47,293,000 | 567,707,000 | 0 | 0 | 31,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 567,707,000 | 47,293,000 | 520,414,000 | 0 | 0 | 31,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 520,414,000 | 47,293,000 | 473,121,000 | 0 | 0 | 31,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 473,121,000 | 47,293,000 | 425,828,000 | 0 | 0 | 31,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 425,828,000 | 47,293,000 | 378,535,000 | 0 | 0 | 31,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 378,535,000 | 63,451,000 | 315,084,000 | 0 | 0 | 31,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 315,084,000 | 44,986,000 | 270,098,000 | 0 | 0 | 31,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 270,098,000 | | | | | 31,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 31,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 31,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 31,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 31,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 31,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 31,000,000 | |

朝日信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|------------|
| 2007/2/28 ~ 2007/6/20 | 2,646,000,000 | 203,478,000 | 2,442,522,000 | 0 | 0 | 70,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 2,442,522,000 | 254,250,000 | 2,188,272,000 | 55,386,000 | 55,386,000 | 70,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 2,188,272,000 | 198,864,000 | 1,989,408,000 | 0 | 55,386,000 | 70,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,989,408,000 | 198,864,000 | 1,790,544,000 | 0 | 55,386,000 | 70,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 1,790,544,000 | 192,345,000 | 1,598,199,000 | 0 | 55,386,000 | 70,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 1,598,199,000 | 270,015,000 | 1,328,184,000 | 45,116,898 | 100,502,898 | 70,000,000 | 30,502,898 |
| 2008/9/23 ~ 2008/12/22 | 1,328,184,000 | 188,867,000 | 1,139,317,000 | 0 | 100,502,898 | 70,000,000 | 30,502,898 |
| 2008/12/23 ~ 2009/3/23 | 1,139,317,000 | | | | | 70,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 70,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 70,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 70,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 70,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 70,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 70,000,000 | |

豊有信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 1,482,000,000 | 113,978,000 | 1,368,022,000 | 0 | 0 | 66,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,368,022,000 | 113,978,000 | 1,254,044,000 | 0 | 0 | 66,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,254,044,000 | 113,978,000 | 1,140,066,000 | 0 | 0 | 66,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,140,066,000 | 113,978,000 | 1,026,088,000 | 0 | 0 | 66,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 1,026,088,000 | 113,978,000 | 912,110,000 | 0 | 0 | 66,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 912,110,000 | 113,978,000 | 798,132,000 | 0 | 0 | 66,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 798,132,000 | 113,978,000 | 684,154,000 | 0 | 0 | 66,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 684,154,000 | | | | | 66,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 66,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 66,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 66,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 66,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 66,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 66,000,000 | |

足立成和信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|-----------|
| 2007/2/28 ~ 2007/6/20 | 874,000,000 | 67,216,000 | 806,784,000 | 0 | 0 | 55,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 806,784,000 | 67,216,000 | 739,568,000 | 0 | 0 | 55,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 739,568,000 | 67,216,000 | 672,352,000 | 0 | 0 | 55,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 672,352,000 | 67,216,000 | 605,136,000 | 0 | 0 | 55,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 605,136,000 | 65,718,000 | 539,418,000 | 0 | 0 | 55,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 539,418,000 | 77,180,000 | 462,238,000 | 364,531 | 364,531 | 55,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 462,238,000 | 118,757,000 | 343,481,000 | 61,540,000 | 61,904,531 | 55,000,000 | 6,904,531 |
| 2008/12/23 ~ 2009/3/23 | 343,481,000 | | | | | 55,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 55,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 55,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 55,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 55,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 55,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 55,000,000 | |

西京信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|-------------|----------------------|------------|-------------|
| 2007/2/28 ~ 2007/6/20 | 1,573,000,000 | 120,982,000 | 1,452,018,000 | 0 | 0 | 74,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,452,018,000 | 117,136,000 | 1,334,882,000 | 0 | 0 | 74,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,334,882,000 | 224,831,000 | 1,110,051,000 | 113,848,000 | 113,848,000 | 74,000,000 | 39,848,000 |
| 2007/12/21 ~ 2008/3/21 | 1,110,051,000 | 124,831,000 | 985,220,000 | 15,386,000 | 129,234,000 | 74,000,000 | 55,234,000 |
| 2008/3/22 ~ 2008/6/20 | 985,220,000 | 105,599,000 | 879,621,000 | 0 | 129,234,000 | 74,000,000 | 55,234,000 |
| 2008/6/21 ~ 2008/9/22 | 879,621,000 | 136,369,000 | 743,252,000 | 34,616,000 | 163,850,000 | 74,000,000 | 89,850,000 |
| 2008/9/23 ~ 2008/12/22 | 743,252,000 | 130,985,000 | 612,267,000 | 30,770,000 | 194,620,000 | 74,000,000 | 120,620,000 |
| 2008/12/23 ~ 2009/3/23 | 612,267,000 | | | | | 74,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 74,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 74,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 74,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 74,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 74,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 74,000,000 | |

「地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)」発行後情報開示サマリー
(平成20年12月8日時点)

城北信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|------------|
| 2007/2/28 ~ 2007/6/20 | 1,119,000,000 | 86,060,000 | 1,032,940,000 | 0 | 0 | 58,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,032,940,000 | 86,060,000 | 946,880,000 | 0 | 0 | 58,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 946,880,000 | 104,986,000 | 841,894,000 | 25,386,000 | 25,386,000 | 58,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 841,894,000 | 125,294,000 | 716,600,000 | 43,387,000 | 68,773,000 | 58,000,000 | 10,773,000 |
| 2008/3/22 ~ 2008/6/20 | 716,600,000 | 78,062,000 | 638,538,000 | 0 | 68,773,000 | 58,000,000 | 10,773,000 |
| 2008/6/21 ~ 2008/9/22 | 638,538,000 | 108,068,000 | 530,470,000 | 32,313,000 | 101,086,000 | 58,000,000 | 43,086,000 |
| 2008/9/23 ~ 2008/12/22 | 530,470,000 | 75,755,000 | 454,715,000 | 0 | 101,086,000 | 58,000,000 | 43,086,000 |
| 2008/12/23 ~ 2009/3/23 | 454,715,000 | | | | | 58,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 58,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 58,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 58,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 58,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 58,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 58,000,000 | |

長野信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 1,587,000,000 | 122,046,000 | 1,464,954,000 | 0 | 0 | 60,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,464,954,000 | 122,046,000 | 1,342,908,000 | 0 | 0 | 60,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,342,908,000 | 122,046,000 | 1,220,862,000 | 0 | 0 | 60,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,220,862,000 | 122,046,000 | 1,098,816,000 | 0 | 0 | 60,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 1,098,816,000 | 122,046,000 | 976,770,000 | 0 | 0 | 60,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 976,770,000 | 120,508,000 | 856,262,000 | 0 | 0 | 60,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 856,262,000 | 132,818,000 | 723,444,000 | 12,310,000 | 12,310,000 | 60,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 723,444,000 | | | | | 60,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 60,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 60,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 60,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 60,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 60,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 60,000,000 | |

金沢信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 2,845,000,000 | 218,805,000 | 2,626,195,000 | 0 | 0 | 75,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 2,626,195,000 | 218,805,000 | 2,407,390,000 | 0 | 0 | 75,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 2,407,390,000 | 218,805,000 | 2,188,585,000 | 0 | 0 | 75,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 2,188,585,000 | 218,805,000 | 1,969,780,000 | 0 | 0 | 75,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 1,969,780,000 | 215,729,000 | 1,754,051,000 | 0 | 0 | 75,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 1,754,051,000 | 241,118,000 | 1,512,933,000 | 27,692,000 | 27,692,000 | 75,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 1,512,933,000 | 231,887,000 | 1,281,046,000 | 18,465,000 | 46,157,000 | 75,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 1,281,046,000 | | | | | 75,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 75,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 75,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 75,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 75,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 75,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 75,000,000 | |

北伊勢上野信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 1,082,000,000 | 83,216,000 | 998,784,000 | 0 | 0 | 57,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 998,784,000 | 83,216,000 | 915,568,000 | 0 | 0 | 57,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 915,568,000 | 83,216,000 | 832,352,000 | 0 | 0 | 57,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 832,352,000 | 83,216,000 | 749,136,000 | 0 | 0 | 57,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 749,136,000 | 95,526,000 | 653,610,000 | 13,848,000 | 13,848,000 | 57,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 653,610,000 | 81,678,000 | 571,932,000 | 0 | 13,848,000 | 57,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 571,932,000 | 81,678,000 | 490,254,000 | 0 | 13,848,000 | 57,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 490,254,000 | | | | | 57,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 57,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 57,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 57,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 57,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 57,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 57,000,000 | |

桑名信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 969,000,000 | 74,526,000 | 894,474,000 | 0 | 0 | 53,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 894,474,000 | 74,526,000 | 819,948,000 | 0 | 0 | 53,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 819,948,000 | 74,526,000 | 745,422,000 | 0 | 0 | 53,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 745,422,000 | 74,526,000 | 670,896,000 | 0 | 0 | 53,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 670,896,000 | 74,526,000 | 596,370,000 | 0 | 0 | 53,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 596,370,000 | 74,526,000 | 521,844,000 | 0 | 0 | 53,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 521,844,000 | 74,526,000 | 447,318,000 | 0 | 0 | 53,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 447,318,000 | | | | | 53,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 53,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 53,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 53,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 53,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 53,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 53,000,000 | |

「地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)」発行後情報開示サマリー

(平成20年12月8日時点)

京都信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 520,000,000 | 39,996,000 | 480,004,000 | 0 | 0 | 80,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 480,004,000 | 82,304,000 | 397,700,000 | 0 | 0 | 80,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 397,700,000 | 36,150,000 | 361,550,000 | 0 | 0 | 80,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 361,550,000 | 36,150,000 | 325,400,000 | 0 | 0 | 80,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 325,400,000 | 36,150,000 | 289,250,000 | 0 | 0 | 80,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 289,250,000 | 36,150,000 | 253,100,000 | 0 | 0 | 80,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 253,100,000 | 36,150,000 | 216,950,000 | 0 | 0 | 80,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 216,950,000 | | | | | 80,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 80,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 80,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 80,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 80,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 80,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 80,000,000 | |

摂津水都信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|------------|
| 2007/2/28 ~ 2007/6/20 | 1,470,000,000 | 140,736,000 | 1,329,264,000 | 30,000,000 | 30,000,000 | 68,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,329,264,000 | 110,736,000 | 1,218,528,000 | 0 | 30,000,000 | 68,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,218,528,000 | 110,736,000 | 1,107,792,000 | 0 | 30,000,000 | 68,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,107,792,000 | 110,736,000 | 997,056,000 | 0 | 30,000,000 | 68,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 997,056,000 | 129,201,000 | 867,855,000 | 20,772,000 | 50,772,000 | 68,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 867,855,000 | 124,587,000 | 743,268,000 | 16,158,000 | 66,930,000 | 68,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 743,268,000 | 119,973,000 | 623,295,000 | 16,158,000 | 83,088,000 | 68,000,000 | 15,088,000 |
| 2008/12/23 ~ 2009/3/23 | 623,295,000 | | | | | 68,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 68,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 68,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 68,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 68,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 68,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 68,000,000 | |

神戸信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 399,000,000 | 46,838,000 | 352,162,000 | 16,442,837 | 16,442,837 | 50,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 352,162,000 | 56,838,000 | 295,324,000 | 30,000,000 | 46,442,837 | 50,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 295,324,000 | 26,838,000 | 268,486,000 | 0 | 46,442,837 | 50,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 268,486,000 | 26,838,000 | 241,648,000 | 0 | 46,442,837 | 50,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 241,648,000 | 45,303,000 | 196,345,000 | 0 | 46,442,837 | 50,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 196,345,000 | 24,531,000 | 171,814,000 | 0 | 46,442,837 | 50,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 171,814,000 | 23,070,000 | 148,744,000 | 0 | 46,442,837 | 50,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 148,744,000 | | | | | 50,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 50,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 50,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 50,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 50,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 50,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 50,000,000 | |

兵庫信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|------------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 1,459,000,000 | 112,219,000 | 1,346,781,000 | 0 | 0 | 71,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,346,781,000 | 112,219,000 | 1,234,562,000 | 0 | 0 | 71,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,234,562,000 | 109,527,000 | 1,125,035,000 | 0 | 0 | 71,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,125,035,000 | 139,143,000 | 985,892,000 | 29,616,000 | 29,616,000 | 71,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 985,892,000 | 108,066,000 | 877,826,000 | 0 | 29,616,000 | 71,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 877,826,000 | 127,146,000 | 750,680,000 | 3,499,005 | 33,115,005 | 71,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 750,680,000 | 107,220,000 | 643,460,000 | 0 | 33,115,005 | 71,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 643,460,000 | | | | | 71,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 71,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 71,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 71,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 71,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 71,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 71,000,000 | |

福岡ひびき信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ホートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 682,000,000 | 52,454,000 | 629,546,000 | 0 | 0 | 50,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 629,546,000 | 52,454,000 | 577,092,000 | 0 | 0 | 50,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 577,092,000 | 52,454,000 | 524,638,000 | 0 | 0 | 50,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 524,638,000 | 52,454,000 | 472,184,000 | 0 | 0 | 50,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 472,184,000 | 70,919,000 | 401,265,000 | 0 | 0 | 50,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 401,265,000 | 50,147,000 | 351,118,000 | 0 | 0 | 50,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 351,118,000 | 50,147,000 | 300,971,000 | 0 | 0 | 50,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 300,971,000 | | | | | 50,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 50,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 50,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 50,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 50,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 50,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 50,000,000 | |

「地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)」発行後情報開示サマリー

(平成20年12月8日時点)

鹿児島相互信用金庫

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 395,000,000 | 30,372,000 | 364,628,000 | 0 | 0 | 26,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 364,628,000 | 30,372,000 | 334,256,000 | 0 | 0 | 26,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 334,256,000 | 38,065,000 | 296,191,000 | 0 | 0 | 26,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 296,191,000 | 29,603,000 | 266,588,000 | 0 | 0 | 26,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 266,588,000 | 29,603,000 | 236,985,000 | 0 | 0 | 26,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 236,985,000 | 28,834,000 | 208,151,000 | 0 | 0 | 26,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 208,151,000 | 28,834,000 | 179,317,000 | 0 | 0 | 26,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 179,317,000 | | | | | 26,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 26,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 26,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 26,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 26,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 26,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 26,000,000 | |

長野県信用組合

| プレミアム計算期間 | 参照債務残高 (開始日) | 参照債務 減少額 | 参照債務残高 (末日) | デフォルト金額 | 累積ポートフォリオ デフォルト金額 | 免責金額 | 免責超過金額※2 |
|------------------------|-----------------|-------------|----------------|---------|----------------------|------------|----------|
| 2007/2/28 ~ 2007/6/20 | 1,860,000,000 | 143,049,000 | 1,716,951,000 | 0 | 0 | 65,000,000 | 0 |
| 2007/6/21 ~ 2007/9/20 | 1,716,951,000 | 143,049,000 | 1,573,902,000 | 0 | 0 | 65,000,000 | 0 |
| 2007/9/21 ~ 2007/12/20 | 1,573,902,000 | 143,049,000 | 1,430,853,000 | 0 | 0 | 65,000,000 | 0 |
| 2007/12/21 ~ 2008/3/21 | 1,430,853,000 | 149,973,000 | 1,280,880,000 | 0 | 0 | 65,000,000 | 0 |
| 2008/3/22 ~ 2008/6/20 | 1,280,880,000 | 142,280,000 | 1,138,600,000 | 0 | 0 | 65,000,000 | 0 |
| 2008/6/21 ~ 2008/9/22 | 1,138,600,000 | 142,280,000 | 996,320,000 | 0 | 0 | 65,000,000 | 0 |
| 2008/9/23 ~ 2008/12/22 | 996,320,000 | 142,280,000 | 854,040,000 | 0 | 0 | 65,000,000 | 0 |
| 2008/12/23 ~ 2009/3/23 | 854,040,000 | | | | | 65,000,000 | |
| 2009/3/24 ~ 2009/6/22 | | | | | | 65,000,000 | |
| 2009/6/23 ~ 2007/9/24 | | | | | | 65,000,000 | |
| 2007/9/25 ~ 2009/12/21 | | | | | | 65,000,000 | |
| 2009/12/22 ~ 2010/3/23 | | | | | | 65,000,000 | |
| 2010/3/24 ~ 2010/4/30 | | | | | | 65,000,000 | |
| 2010/5/1 ~ 2010/6/30 | | | | | | 65,000,000 | |

※2: 免責超過金額=累積ポートフォリオデフォルト金額-免責金額(但し、マイナスとなる場合は“0”と表示)

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

業種分布

2008/12/08現在

(単位:百万円)

| | 合計 | | | |
|-------------------|------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 236 | 13.5% | 7 | 12.5% |
| 製造業 | 280 | 16.0% | 9 | 16.1% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 65 | 3.7% | 2 | 3.6% |
| 運輸業 | 145 | 8.3% | 5 | 8.9% |
| 卸売・小売業 | 805 | 46.0% | 27 | 48.2% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% |
| 飲食店、宿泊業 | 70 | 4.0% | 2 | 3.6% |
| 教育、学習支援行 | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 150 | 8.6% | 4 | 7.1% |
| 総計 | 1751 | 100% | 56 | 100% |

| | 1 | | | | 2 | | | | 3 | | | | 4 | | | | 5 | | | |
|-------------------|-----------|------|----|------|-------------|--------|----|--------|-----------|--------|----|--------|-----------|-------|----|-------|------------|--------|----|--------|
| | 株式会社 青森銀行 | | | | 株式会社 みちのく銀行 | | | | 株式会社 荘内銀行 | | | | 株式会社 岩手銀行 | | | | 株式会社 神奈川銀行 | | | |
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 製造業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 30 | 20.0% | 1 | 25.0% | 30 | 100.0% | 1 | 100.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 25 | 16.7% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 95 | 63.3% | 2 | 50.0% | 0 | 0.0% | 0 | 0.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 飲食店、宿泊業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 教育、学習支援行 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 0 | 0% | 0 | 0% | 20 | 100% | 1 | 100% | 10 | 100% | 1 | 100% | 150 | 100% | 4 | 100% | 30 | 100% | 1 | 100% |

| | 6 | | | | 7 | | | | 8 | | | | 9 | | | | 10 | | | |
|-------------------|-------------|-------|----|-------|-------------|--------|----|--------|------------|-------|----|-------|--------|-------|----|-------|--------|------|----|------|
| | 株式会社 静岡中央銀行 | | | | 株式会社 宮崎太陽銀行 | | | | 株式会社 八千代銀行 | | | | 仙南信用金庫 | | | | 福島信用金庫 | | | |
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 22 | 7.4% | 2 | 20.0% | 0 | 0.0% | 0 | 0.0% |
| 製造業 | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 30 | 23.1% | 1 | 25.0% | 15 | 100.0% | 1 | 100.0% | 70 | 70.0% | 3 | 75.0% | 175 | 58.9% | 6 | 60.0% | 0 | 0.0% | 0 | 0.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 飲食店、宿泊業 | 40 | 30.8% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 教育、学習支援行 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 30.0% | 1 | 25.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 130 | 100% | 4 | 100% | 15 | 0% | 1 | 100% | 100 | 100% | 4 | 100% | 297 | 100% | 10 | 100% | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぼ2007)

業種分布

2008/12/08現在
(単位:百万円)

| | 11 朝日信用金庫 | | | | 12 亀有信用金庫 | | | | 13 足立成和信用金庫 | | | | 14 西京信用金庫 | | | | 15 城北信用金庫 | | | |
|-------------------|--------------|-------|----|-------|--------------|------|----|------|----------------|-------|----|-------|--------------|-------|----|-------|--------------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 83.3% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 54 | 40.3% | 2 | 40.0% |
| 製造業 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 16.7% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 30 | 22.4% | 1 | 20.0% |
| 卸売・小売業 | 90 | 60.0% | 3 | 60.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 150 | 60.0% | 4 | 66.7% | 30 | 22.4% | 1 | 20.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 飲食店・宿泊業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 教育、学習支援行 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 20 | 14.9% | 1 | 20.0% |
| 総計 | 150 | 100% | 5 | 100% | 0 | 0% | 0 | 0% | 120 | 100% | 2 | 100% | 250 | 100% | 6 | 100% | 134 | 100% | 5 | 100% |

| | 16 長野信用金庫 | | | | 17 金沢信用金庫 | | | | 18 北伊勢上野信用金庫 | | | | 19 桑名信用金庫 | | | | 20 京都信用金庫 | | | |
|-------------------|--------------|--------|----|--------|--------------|-------|----|-------|-----------------|--------|----|--------|--------------|------|----|------|--------------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 製造業 | 0 | 0.0% | 0 | 0.0% | 40 | 57.1% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 飲食店・宿泊業 | 0 | 0.0% | 0 | 0.0% | 30 | 42.9% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 教育、学習支援行 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 70 | 100% | 2 | 100% | 20 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

| | 21 摂津水都信用金庫 | | | | 22 神戸信用金庫 | | | | 23 兵庫信用金庫 | | | | 24 福岡ひびき信用金庫 | | | | 25 鹿児島相互信用金庫 | | | |
|-------------------|----------------|-------|----|-------|--------------|-------|----|-------|--------------|-------|----|-------|-----------------|------|----|------|-----------------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 30 | 25.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 製造業 | 60 | 50.0% | 2 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 35 | 53.8% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% | 20 | 40.0% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 30 | 25.0% | 1 | 25.0% | 30 | 60.0% | 1 | 50.0% | 30 | 46.2% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 飲食店・宿泊業 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 教育、学習支援行 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 120 | 100% | 4 | 100% | 50 | 100% | 2 | 100% | 65 | 100% | 2 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

業種分布

26 (単位:百万円)

| | 長野県信用組合 | | | |
|-------------------|---------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 |
| 鉱業 | 0 | 0.0% | 0 | 0.0% |
| 建設業 | 0 | 0.0% | 0 | 0.0% |
| 製造業 | 0 | 0.0% | 0 | 0.0% |
| 電気・ガス・熱供給・水道業 | 0 | 0.0% | 0 | 0.0% |
| 情報通信業 | 0 | 0.0% | 0 | 0.0% |
| 運輸業 | 0 | 0.0% | 0 | 0.0% |
| 卸売・小売業 | 0 | 0.0% | 0 | 0.0% |
| 不動産業 | 0 | 0.0% | 0 | 0.0% |
| 飲食店、宿泊業 | 0 | 0.0% | 0 | 0.0% |
| 教育、学習支援行 | 0 | 0.0% | 0 | 0.0% |
| サービス業(他に分類されないもの) | 0 | 0.0% | 0 | 0.0% |
| 総計 | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

貸付額分布

(単位:百万円)

| 合計 | | | | |
|-----------------|------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 30 | 1.7% | 3 | 5.4% |
| 10百万円超 20百万円以下 | 247 | 14.1% | 13 | 23.2% |
| 20百万円超 30百万円以下 | 799 | 45.6% | 27 | 48.2% |
| 30百万円超 40百万円以下 | 115 | 6.6% | 3 | 5.4% |
| 40百万円超 50百万円以下 | 395 | 22.6% | 8 | 14.3% |
| 50百万円超 60百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | 65 | 3.7% | 1 | 1.8% |
| 70百万円超 80百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | 100 | 5.7% | 1 | 1.8% |
| 100百万円超 | 0 | 0.0% | 0 | 0.0% |
| 総計 | 1751 | 100% | 56 | 100% |

| (単位:百万円) | | | | | | | | | | | | | | | | | | | | |
|-----------------|----|------|----|------|---------------|--------|----|--------|-------------|--------|----|--------|-------------|-------|----|-------|--------------|--------|----|--------|
| 1 株式会社 青森銀行 | | | | | 2 株式会社 みちのく銀行 | | | | 3 株式会社 荘内銀行 | | | | 4 株式会社 岩手銀行 | | | | 5 株式会社 神奈川銀行 | | | |
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 10百万円超 20百万円以下 | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 20百万円超 30百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 85 | 56.7% | 3 | 75.0% | 30 | 100.0% | 1 | 100.0% |
| 30百万円超 40百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 40百万円超 50百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 50百万円超 60百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 65 | 43.3% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 80百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 0 | 0% | 0 | 0% | 20 | 100% | 1 | 100% | 10 | 100% | 1 | 100% | 150 | 100% | 4 | 100% | 30 | 100% | 1 | 100% |

| (単位:百万円) | | | | | | | | | | | | | | | | | | | | |
|-----------------|-----|-------|----|-------|---------------|--------|----|--------|--------------|-------|----|-------|----------|-------|----|-------|-----------|------|----|------|
| 6 株式会社 静岡中央銀行 | | | | | 7 株式会社 宮崎太陽銀行 | | | | 8 株式会社 八千代銀行 | | | | 9 仙南信用金庫 | | | | 10 福島信用金庫 | | | |
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 6.7% | 2 | 20.0% | 0 | 0.0% | 0 | 0.0% |
| 10百万円超 20百万円以下 | 0 | 0.0% | 0 | 0.0% | 15 | 100.0% | 1 | 100.0% | 40 | 40.0% | 2 | 50.0% | 52 | 17.5% | 3 | 30.0% | 0 | 0.0% | 0 | 0.0% |
| 20百万円超 30百万円以下 | 90 | 69.2% | 3 | 75.0% | 0 | 0.0% | 0 | 0.0% | 60 | 60.0% | 2 | 50.0% | 30 | 10.1% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 30百万円超 40百万円以下 | 40 | 30.8% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 40百万円超 50百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 195 | 65.7% | 4 | 40.0% | 0 | 0.0% | 0 | 0.0% |
| 50百万円超 60百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 80百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 130 | 100% | 4 | 100% | 15 | 100% | 1 | 100% | 100 | 100% | 4 | 100% | 297 | 100% | 10 | 100% | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

貸付額分布

2008/12/08現在

(単位:百万円)

| | 11 朝日信用金庫 | | | | 12 亀有信用金庫 | | | | 13 足立成和信用金庫 | | | | 14 西京信用金庫 | | | | 15 城北信用金庫 | | | |
|-----------------|--------------|--------|----|--------|--------------|------|----|------|----------------|-------|----|-------|--------------|-------|----|-------|--------------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 10百万円超 20百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 16.7% | 1 | 50.0% | 20 | 8.0% | 1 | 16.7% | 20 | 14.9% | 1 | 20.0% |
| 20百万円超 30百万円以下 | 150 | 100.0% | 5 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 12.0% | 1 | 16.7% | 114 | 85.1% | 4 | 80.0% |
| 30百万円超 40百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 40百万円超 50百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 200 | 80.0% | 4 | 66.7% | 0 | 0.0% | 0 | 0.0% |
| 50百万円超 60百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 80百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 83.3% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 150 | 100% | 5 | 100% | 0 | 0% | 0 | 0% | 120 | 100% | 2 | 100% | 250 | 100% | 6 | 100% | 134 | 100% | 5 | 100% |

| | 16 長野信用金庫 | | | | 17 金沢信用金庫 | | | | 18 北伊勢上野信用金庫 | | | | 19 桑名信用金庫 | | | | 20 京都信用金庫 | | | |
|-----------------|--------------|--------|----|--------|--------------|-------|----|-------|-----------------|--------|----|--------|--------------|------|----|------|--------------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 10百万円超 20百万円以下 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 20百万円超 30百万円以下 | 0 | 0.0% | 0 | 0.0% | 30 | 42.9% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 30百万円超 40百万円以下 | 0 | 0.0% | 0 | 0.0% | 40 | 57.1% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 40百万円超 50百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 50百万円超 60百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 80百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 70 | 100% | 2 | 100% | 20 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

| | 21 摂津水都信用金庫 | | | | 22 神戸信用金庫 | | | | 23 兵庫信用金庫 | | | | 24 福岡ひびき信用金庫 | | | | 25 鹿児島相互信用金庫 | | | |
|-----------------|----------------|--------|----|--------|--------------|-------|----|-------|--------------|-------|----|-------|-----------------|------|----|------|-----------------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 10百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 10百万円超 20百万円以下 | 0 | 0.0% | 0 | 0.0% | 20 | 40.0% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 20百万円超 30百万円以下 | 120 | 100.0% | 4 | 100.0% | 30 | 60.0% | 1 | 50.0% | 30 | 46.2% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 30百万円超 40百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 35 | 53.8% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 40百万円超 50百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 50百万円超 60百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 70百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 80百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 90百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 100百万円以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 120 | 100% | 4 | 100% | 50 | 100% | 2 | 100% | 65 | 100% | 2 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

貸付額分布

26 (単位:百万円)

| | | 長野県信用組合 | | | |
|---------|----------|---------|------|----|------|
| | | 金額 | 比率 | 件数 | 比率 |
| | 10百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 10百万円超 | 20百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 20百万円超 | 30百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 30百万円超 | 40百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 40百万円超 | 50百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 50百万円超 | 60百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 60百万円超 | 70百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 70百万円超 | 80百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 80百万円超 | 90百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 90百万円超 | 100百万円以下 | 0 | 0.0% | 0 | 0.0% |
| 100百万円超 | | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

CRDモデル3 累積1年デフォルト確率分布

(単位:百万円)

| | | 合計 | | | |
|--------------|--|-------|-------|----|-------|
| | | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 75 | 4.3% | 2 | 3.6% |
| 0.1%超 0.2%以下 | | 80 | 4.6% | 3 | 5.4% |
| 0.2%超 0.3%以下 | | 120 | 6.9% | 4 | 7.1% |
| 0.3%超 0.4%以下 | | 225 | 12.8% | 7 | 12.5% |
| 0.4%超 0.5%以下 | | 162 | 9.3% | 6 | 10.7% |
| 0.5%超 0.6%以下 | | 175 | 10.0% | 5 | 8.9% |
| 0.6%超 0.7%以下 | | 200 | 11.4% | 7 | 12.5% |
| 0.7%超 0.8%以下 | | 140 | 8.0% | 6 | 10.7% |
| 0.8%超 0.9%以下 | | 60 | 3.4% | 2 | 3.6% |
| 0.9%超 1.0%以下 | | 164 | 9.4% | 5 | 8.9% |
| 1.0%超 1.1%以下 | | 30 | 1.7% | 1 | 1.8% |
| 1.1%超 1.2%以下 | | 70 | 4.0% | 3 | 5.4% |
| 1.2%超 1.3%以下 | | 70 | 4.0% | 2 | 3.6% |
| 1.3%超 1.4%以下 | | 150 | 8.6% | 2 | 3.6% |
| 1.4%超 1.5%以下 | | 30 | 1.7% | 1 | 1.8% |
| 1.5%超 1.6%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 1,751 | 100% | 56 | 100% |

| | | 1 株式会社 青森銀行 | | | | 2 株式会社 みちのく銀行 | | | | 3 株式会社 荘内銀行 | | | | 4 株式会社 岩手銀行 | | | | 5 株式会社 神奈川銀行 | | | |
|--------------|--|-------------|------|----|------|---------------|--------|----|--------|-------------|--------|----|--------|-------------|-------|----|-------|--------------|--------|----|--------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 65 | 43.3% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 25 | 16.7% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 100.0% | 1 | 100.0% |
| 0.8%超 0.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 20.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 20.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 0 | 0% | 0 | 0% | 20 | 100% | 1 | 100% | 10 | 100% | 1 | 100% | 150 | 100% | 4 | 100% | 30 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

CRDモデル3 累積1年デフォルト確率分布

2008/12/08現在

| | | 6 | | | | 7 | | | | 8 | | | | 9 | | | | 10 | | | |
|--------------|--|-------------|-------|----|-------|-------------|--------|----|--------|------------|-------|----|-------|--------|-------|----|-------|--------|------|----|------|
| | | 株式会社 静岡中央銀行 | | | | 株式会社 宮崎太陽銀行 | | | | 株式会社 八千代銀行 | | | | 仙南信用金庫 | | | | 福島信用金庫 | | | |
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 3.4% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 30.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 50.0% | 2 | 50.0% | 20 | 6.7% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 30 | 23.1% | 1 | 25.0% | 15 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 82 | 27.6% | 3 | 30.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 45 | 15.2% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 20 | 20.0% | 1 | 25.0% | 10 | 3.4% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 10.1% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | | 40 | 30.8% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 130 | 100% | 4 | 100% | 15 | 100% | 1 | 100% | 100 | 100% | 4 | 100% | 297 | 100% | 10 | 100% | 0 | 0% | 0 | 0% |

| | | 11 | | | | 12 | | | | 13 | | | | 14 | | | | 15 | | | |
|--------------|--|--------|-------|----|-------|--------|------|----|------|----------|-------|----|-------|--------|-------|----|-------|--------|-------|----|-------|
| | | 朝日信用金庫 | | | | 亀有信用金庫 | | | | 足立成和信用金庫 | | | | 西京信用金庫 | | | | 城北信用金庫 | | | |
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 60 | 40.0% | 2 | 40.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 8.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 40.0% | 2 | 33.3% | 30 | 22.4% | 1 | 20.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 16.7% | 1 | 50.0% | 30 | 12.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 14.9% | 1 | 20.0% |
| 0.8%超 0.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 54 | 40.3% | 2 | 40.0% |
| 1.0%超 1.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 22.4% | 1 | 20.0% |
| 1.2%超 1.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 83.3% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 150 | 100% | 5 | 100% | 0 | 0% | 0 | 0% | 120 | 100% | 2 | 100% | 250 | 100% | 6 | 100% | 134 | 100% | 5 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

CRDモデル3 累積1年デフォルト確率分布

2008/12/08現在

| | | 16 | | | | 17 | | | | 18 | | | | 19 | | | | 20 | | | |
|--------------|--|--------|--------|----|--------|--------|-------|----|-------|-----------|--------|----|--------|--------|------|----|------|--------|------|----|------|
| | | 長野信用金庫 | | | | 金沢信用金庫 | | | | 北伊勢上野信用金庫 | | | | 桑名信用金庫 | | | | 京都信用金庫 | | | |
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 30 | 42.9% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 0 | 0.0% | 0 | 0.0% | 40 | 57.1% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 20 | 100% | 1 | 100% | 70 | 100% | 2 | 100% | 20 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

| | | 21 | | | | 22 | | | | 23 | | | | 24 | | | | 25 | | | |
|--------------|--|----------|-------|----|-------|--------|--------|----|--------|--------|-------|----|-------|-----------|------|----|------|-----------|------|----|------|
| | | 摂津水都信用金庫 | | | | 神戸信用金庫 | | | | 兵庫信用金庫 | | | | 福岡ひびき信用金庫 | | | | 鹿児島相互信用金庫 | | | |
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 35 | 53.8% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 30 | 25.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 30 | 25.0% | 1 | 25.0% | 50 | 100.0% | 2 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | | 30 | 25.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 30 | 46.2% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | | 30 | 25.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 120 | 100% | 4 | 100% | 50 | 100% | 2 | 100% | 65 | 100% | 2 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

CRDモデル3 累積1年デフォルト確率分布

26 (単位:百万円)

| | | 長野県信用組合 | | | |
|-------|--------|---------|------|----|------|
| | | 金額 | 比率 | 件数 | 比率 |
| | 0.1%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 | 0.2%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 | 0.3%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 | 0.4%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 | 0.5%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 | 0.6%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 | 0.7%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 | 0.8%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 | 0.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 | 1.0%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 | 1.1%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 | 1.2%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 | 1.3%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 | 1.4%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 | 1.5%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 | 1.6%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 | 1.7%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 | 1.8%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 | 1.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 | 2.0%以下 | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

RDB中小企業クレジットモデルデフォルト確率分布
(単位:百万円)

| | | 合計 | | | |
|--------------|--|-------|-------|----|-------|
| | | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 65 | 3.7% | 1 | 1.8% |
| 0.1%超 0.2%以下 | | 40 | 2.3% | 2 | 3.6% |
| 0.2%超 0.3%以下 | | 110 | 6.3% | 3 | 5.4% |
| 0.3%超 0.4%以下 | | 10 | 0.6% | 1 | 1.8% |
| 0.4%超 0.5%以下 | | 150 | 8.6% | 4 | 7.1% |
| 0.5%超 0.6%以下 | | 255 | 14.6% | 8 | 14.3% |
| 0.6%超 0.7%以下 | | 110 | 6.3% | 4 | 7.1% |
| 0.7%超 0.8%以下 | | 144 | 8.2% | 5 | 8.9% |
| 0.8%超 0.9%以下 | | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | | 50 | 2.9% | 1 | 1.8% |
| 1.0%超 1.1%以下 | | 340 | 19.4% | 9 | 16.1% |
| 1.1%超 1.2%以下 | | 60 | 3.4% | 3 | 5.4% |
| 1.2%超 1.3%以下 | | 60 | 3.4% | 2 | 3.6% |
| 1.3%超 1.4%以下 | | 120 | 6.9% | 4 | 7.1% |
| 1.4%超 1.5%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | | 42 | 2.4% | 2 | 3.6% |
| 1.6%超 1.7%以下 | | 30 | 1.7% | 1 | 1.8% |
| 1.7%超 1.8%以下 | | 10 | 0.6% | 1 | 1.8% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 155 | 8.9% | 5 | 8.9% |
| 総計 | | 1,751 | 100% | 56 | 100% |

| | | 1 株式会社 青森銀行 | | | | 2 株式会社 みちのく銀行 | | | | 3 株式会社 荘内銀行 | | | | 4 株式会社 岩手銀行 | | | | 5 株式会社 神奈川銀行 | | | |
|--------------|--|-------------|------|----|------|---------------|--------|----|--------|-------------|--------|----|--------|-------------|-------|----|-------|--------------|--------|----|--------|
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 65 | 43.3% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 25 | 16.7% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 20.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 20.0% | 1 | 25.0% | 30 | 100.0% | 1 | 100.0% |
| 総計 | | 0 | 0% | 0 | 0% | 20 | 100% | 1 | 100% | 10 | 100% | 1 | 100% | 150 | 100% | 4 | 100% | 30 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

RDB中小企業クレジットモデルデフォルト確率分布

2008/12/08現在

(単位:百万円)

| | 6 株式会社 静岡中央銀行 | | | | 7 株式会社 宮崎太陽銀行 | | | | 8 株式会社 八千代銀行 | | | | 9 仙南信用金庫 | | | | 10 福島信用金庫 | | | |
|--------------|---------------|-------|----|-------|---------------|--------|----|--------|--------------|-------|----|-------|----------|-------|----|-------|-----------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 3.4% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 30.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 30.0% | 1 | 25.0% | 70 | 23.6% | 2 | 20.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 40 | 40.0% | 2 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 70 | 53.8% | 2 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 6.7% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 15 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 75 | 25.3% | 2 | 20.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 12 | 4.0% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 3.4% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 130 | 100% | 4 | 100% | 15 | 100% | 1 | 100% | 100 | 100% | 4 | 100% | 297 | 100% | 10 | 100% | 0 | 0% | 0 | 0% |

| | 11 朝日信用金庫 | | | | 12 亀有信用金庫 | | | | 13 足立成和信用金庫 | | | | 14 西京信用金庫 | | | | 15 城北信用金庫 | | | |
|--------------|-----------|-------|----|-------|-----------|------|----|------|-------------|-------|----|-------|-----------|-------|----|-------|-----------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 70 | 28.0% | 2 | 33.3% | 30 | 22.4% | 1 | 20.0% |
| 0.5%超 0.6%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 20 | 14.9% | 1 | 20.0% |
| 0.7%超 0.8%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 54 | 40.3% | 2 | 40.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 83.3% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 16.7% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 12.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 22.4% | 1 | 20.0% |
| 総計 | 150 | 100% | 5 | 100% | 0 | 0% | 0 | 0% | 120 | 100% | 2 | 100% | 250 | 100% | 6 | 100% | 134 | 100% | 5 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

RDB中小企業クレジットモデルデフォルト確率分布

2008/12/08現在

(単位:百万円)

| | 16 長野信用金庫 | | | | 17 金沢信用金庫 | | | | 18 北伊勢上野信用金庫 | | | | 19 桑名信用金庫 | | | | 20 京都信用金庫 | | | | | |
|--------------|-----------|--------|----|--------|-----------|--------|----|--------|--------------|--------|----|--------|-----------|------|----|------|-----------|------|----|------|---|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | | |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 70 | 100.0% | 2 | 100.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 70 | 100% | 2 | 100% | 20 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

| | 21 摂津水都信用金庫 | | | | 22 神戸信用金庫 | | | | 23 兵庫信用金庫 | | | | 24 福岡ひびき信用金庫 | | | | 25 鹿児島相互信用金庫 | | | | | |
|--------------|-------------|-------|----|-------|-----------|-------|----|-------|-----------|-------|----|-------|--------------|------|----|------|--------------|------|----|------|---|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | | |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 46.2% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 30 | 25.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 30 | 25.0% | 1 | 25.0% | 30 | 60.0% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 20 | 40.0% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 30 | 25.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 30 | 25.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 35 | 53.8% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 120 | 100% | 4 | 100% | 50 | 100% | 2 | 100% | 65 | 100% | 2 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

RDB中小企業クレジットモデルデフォルト確率分布
26 (単位:百万円)

| | | 長野県信用組合 | | | |
|-------|--------|---------|------|----|------|
| | | 金額 | 比率 | 件数 | 比率 |
| | 0.1%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 | 0.2%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 | 0.3%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 | 0.4%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 | 0.5%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 | 0.6%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 | 0.7%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 | 0.8%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 | 0.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 | 1.0%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 | 1.1%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 | 1.2%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 | 1.3%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 | 1.4%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 | 1.5%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 | 1.6%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 | 1.7%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 | 1.8%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 | 1.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 | 2.0%以下 | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

リスクカルク日本版v3.1デフォルト確率分布

(単位:百万円)

| | | 合計 | | | |
|--------|--------|-------|-------|----|-------|
| | | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 30 | 1.7% | 1 | 1.8% |
| 0.1%超 | 0.2%以下 | 315 | 18.0% | 9 | 16.1% |
| 0.2%超 | 0.3%以下 | 304 | 17.4% | 8 | 14.3% |
| 0.3%超 | 0.4%以下 | 160 | 9.1% | 7 | 12.5% |
| 0.4%超 | 0.5%以下 | 220 | 12.6% | 8 | 14.3% |
| 0.5%超 | 0.6%以下 | 92 | 5.3% | 4 | 7.1% |
| 0.6%超 | 0.7%以下 | 185 | 10.6% | 5 | 8.9% |
| 0.7%超 | 0.8%以下 | 60 | 3.4% | 2 | 3.6% |
| 0.8%超 | 0.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 | 1.0%以下 | 155 | 8.9% | 3 | 5.4% |
| 1.0%超 | 1.1%以下 | 35 | 2.0% | 2 | 3.6% |
| 1.1%超 | 1.2%以下 | 50 | 2.9% | 2 | 3.6% |
| 1.2%超 | 1.3%以下 | 20 | 1.1% | 1 | 1.8% |
| 1.3%超 | 1.4%以下 | 95 | 5.4% | 3 | 5.4% |
| 1.4%超 | 1.5%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 | 1.6%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 | 1.7%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 | 1.8%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 | 1.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 | 2.0%以下 | 30 | 1.7% | 1 | 1.8% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 1,751 | 100% | 56 | 100% |

| | | 1 | | | | 2 | | | | 3 | | | | 4 | | | | 5 | | | |
|--------|--------|-----------|------|----|------|-------------|--------|----|--------|-----------|--------|----|--------|-----------|-------|----|-------|------------|--------|----|--------|
| | | 株式会社 青森銀行 | | | | 株式会社 みちのく銀行 | | | | 株式会社 荘内銀行 | | | | 株式会社 岩手銀行 | | | | 株式会社 神奈川銀行 | | | |
| | | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 | 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 100.0% | 1 | 100.0% | 65 | 43.3% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 | 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 | 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 | 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 100.0% | 1 | 100.0% |
| 0.5%超 | 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 | 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 | 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 20.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 | 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 | 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 25 | 16.7% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 | 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 | 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 | 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 | 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 20.0% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 | 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 | 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 | 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 | 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 | 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 | 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 0 | 0% | 0 | 0% | 20 | 100% | 1 | 100% | 10 | 100% | 1 | 100% | 150 | 100% | 4 | 100% | 30 | 100% | 1 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

リスカルク日本版v3.1デフォルト確率分布

2008/12/08現在

(単位:百万円)

| | 6 株式会社 静岡中央銀行 | | | | 7 株式会社 宮崎太陽銀行 | | | | 8 株式会社 八千代銀行 | | | | 9 仙南信用金庫 | | | | 10 福島信用金庫 | | | |
|--------------|---------------|-------|----|-------|---------------|--------|----|--------|--------------|-------|----|-------|----------|-------|----|-------|-----------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 80 | 80.0% | 3 | 75.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 16.8% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 10.1% | 2 | 20.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 10 | 3.4% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 40 | 30.8% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 20 | 20.0% | 1 | 25.0% | 12 | 4.0% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 95 | 32.0% | 2 | 20.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 15 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 6.7% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 30 | 23.1% | 1 | 25.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 10.1% | 1 | 10.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 130 | 100% | 4 | 100% | 15 | 100% | 1 | 100% | 100 | 100% | 4 | 100% | 297 | 100% | 10 | 100% | 0 | 0% | 0 | 0% |

| | 11 朝日信用金庫 | | | | 12 亀有信用金庫 | | | | 13 足立成和信用金庫 | | | | 14 西京信用金庫 | | | | 15 城北信用金庫 | | | |
|--------------|-----------|-------|----|-------|-----------|------|----|------|-------------|-------|----|-------|-----------|-------|----|-------|-----------|-------|----|-------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 30 | 22.4% | 1 | 20.0% |
| 0.2%超 0.3%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 40.0% | 2 | 33.3% | 24 | 17.9% | 1 | 20.0% |
| 0.3%超 0.4%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 20 | 16.7% | 1 | 50.0% | 20 | 8.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 30 | 20.0% | 1 | 20.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 50 | 20.0% | 1 | 16.7% | 50 | 37.3% | 2 | 40.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 22.4% | 1 | 20.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 100 | 83.3% | 1 | 50.0% | 30 | 12.0% | 1 | 16.7% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 150 | 100% | 5 | 100% | 0 | 0% | 0 | 0% | 120 | 100% | 2 | 100% | 250 | 100% | 6 | 100% | 134 | 100% | 5 | 100% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

リスクカルク日本版v3.1デフォルト確率分布

2008/12/08現在

(単位:百万円)

| | 16 長野信用金庫 | | | | 17 金沢信用金庫 | | | | 18 北伊勢上野信用金庫 | | | | 19 桑名信用金庫 | | | | 20 京都信用金庫 | | | |
|--------------|-----------|--------|----|--------|-----------|-------|----|-------|--------------|--------|----|--------|-----------|------|----|------|-----------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 40 | 57.1% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 20 | 100.0% | 1 | 100.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 0 | 0.0% | 0 | 0.0% | 30 | 42.9% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 20 | 100% | 1 | 100% | 70 | 100% | 2 | 100% | 20 | 100% | 1 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

| | 21 摂津水都信用金庫 | | | | 22 神戸信用金庫 | | | | 23 兵庫信用金庫 | | | | 24 福岡ひびき信用金庫 | | | | 25 鹿児島相互信用金庫 | | | |
|--------------|-------------|-------|----|-------|-----------|-------|----|-------|-----------|-------|----|-------|--------------|------|----|------|--------------|------|----|------|
| | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 | 金額 | 比率 | 件数 | 比率 |
| 0.1%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 0.2%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 0.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 30 | 46.2% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 0.4%以下 | 60 | 50.0% | 2 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 0.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 0.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 0.7%以下 | 60 | 50.0% | 2 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 0.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 0.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 1.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 1.1%以下 | 0 | 0.0% | 0 | 0.0% | 20 | 40.0% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 1.2%以下 | 0 | 0.0% | 0 | 0.0% | 30 | 60.0% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 1.3%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 1.4%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 35 | 53.8% | 1 | 50.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 1.5%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 1.6%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 1.7%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 1.8%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 1.9%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 2.0%以下 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% | 0 | 0.0% |
| 総計 | 120 | 100% | 4 | 100% | 50 | 100% | 2 | 100% | 65 | 100% | 2 | 100% | 0 | 0% | 0 | 0% | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

2008/12/08現在

リスクカルク日本版v3.1デフォルト確率分布
26 (単位:百万円)

| | | 長野県信用組合 | | | |
|-------|--------|---------|------|----|------|
| | | 金額 | 比率 | 件数 | 比率 |
| | 0.1%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.1%超 | 0.2%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.2%超 | 0.3%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.3%超 | 0.4%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.4%超 | 0.5%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.5%超 | 0.6%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.6%超 | 0.7%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.7%超 | 0.8%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.8%超 | 0.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 0.9%超 | 1.0%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.0%超 | 1.1%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.1%超 | 1.2%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.2%超 | 1.3%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.3%超 | 1.4%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.4%超 | 1.5%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.5%超 | 1.6%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.6%超 | 1.7%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.7%超 | 1.8%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.8%超 | 1.9%以下 | 0 | 0.0% | 0 | 0.0% |
| 1.9%超 | 2.0%以下 | 0 | 0.0% | 0 | 0.0% |
| 2.0%超 | | 0 | 0.0% | 0 | 0.0% |
| 総計 | | 0 | 0% | 0 | 0% |

注:金額は、当初貸付金額を指す(デフォルト時の残高ではない)。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

【デフォルト債権】

デフォルト債権／延滞債権一覧

2008/12/08現在

| 取扱金融機関 | 業種 | クレジットイベント事由等(注1) | 事由発生日 | デフォルト金額確定日(注2) | 参照債務残高(注3) | デフォルト認定金額(注3) | 当初元本 |
|-------------|-------------------|---------------------|------------|----------------|------------|---------------|------------|
| 株式会社 青森銀行 | 飲食店、宿泊業 | 延滞 | 2008/9/20 | 未確定 | 5,386,000 | 0 | 10,000,000 |
| 株式会社 青森銀行 | 建設業 | 延滞 | 2008/9/20 | 未確定 | 10,772,000 | 0 | 20,000,000 |
| 株式会社 みちのく銀行 | 製造業 | 延滞 | 2008/9/20 | 未確定 | 37,696,000 | 0 | 70,000,000 |
| 株式会社 みちのく銀行 | 卸売・小売業 | 支払不履行 | 2008/9/22 | 2008/11/6 | 12,310,000 | 12,310,000 | 20,000,000 |
| 株式会社 荘内銀行 | 製造業 | 法的破綻等(民事再生手続開始) | 2007/9/7 | 2007/11/20 | 8,462,000 | 8,462,000 | 10,000,000 |
| 株式会社 岩手銀行 | 製造業 | 法的破綻等(手形交換所の取引停止処分) | 2007/7/5 | 2007/8/23 | 27,693,000 | 27,693,000 | 30,000,000 |
| 株式会社 岩手銀行 | 運輸業 | 法的破綻等(手形交換所の取引停止処分) | 2007/9/6 | 2007/10/15 | 23,077,000 | 23,077,000 | 25,000,000 |
| 株式会社 岩手銀行 | 卸売・小売業 | 支払不履行 | 2007/12/20 | 2008/2/19 | 55,000,000 | 55,000,000 | 65,000,000 |
| 株式会社 岩手銀行 | 卸売・小売業 | 支払不履行 | 2008/6/20 | 2008/8/20 | 20,772,000 | 20,772,000 | 30,000,000 |
| 株式会社 岩手銀行 | サービス業(他に分類されないもの) | 延滞 | 2008/9/20 | 未確定 | 5,386,000 | 0 | 10,000,000 |
| 株式会社 岩手銀行 | 運輸業 | 延滞 | 2008/9/20 | 未確定 | 13,462,000 | 0 | 25,000,000 |
| 株式会社 神奈川銀行 | 製造業 | 法的破綻等(破産手続開始) | 2008/8/20 | 2008/10/15 | 18,465,000 | 18,134,553 | 30,000,000 |
| 株式会社 静岡中央銀行 | 飲食店、宿泊業 | 条件緩和 | 2007/9/19 | 2007/11/20 | 33,848,000 | 8,900,670 | 40,000,000 |
| 株式会社 静岡中央銀行 | 卸売・小売業 | 条件緩和 | 2007/12/7 | 2008/1/24 | 25,386,000 | 6,675,502 | 30,000,000 |
| 株式会社 静岡中央銀行 | 製造業 | 条件緩和 | 2008/3/31 | 2008/5/29 | 18,465,000 | 3,430,797 | 30,000,000 |
| 株式会社 静岡中央銀行 | 建設業 | 法的破綻等(民事再生手続開始) | 2008/5/15 | 2008/8/1 | 18,465,000 | 18,465,000 | 30,000,000 |
| 株式会社 宮崎太陽銀行 | 建設業 | 延滞 | 2008/9/20 | 未確定 | 5,386,000 | 0 | 10,000,000 |

注1: 延滞とは、延滞通知が提出されており参照債務の減額が停止しているもの。

(ただし、本レポート基準日時点においてクレジットイベント通知の提出は受けていない。なお、事由発生日が休日の場合、翌営業日が実質の延滞発生となる。)

注2: 未確定とは、クレジットイベント認定又は評価手続き未了によりデフォルト金額が確定していないもの。

注3: 参照債務残高とデフォルト認定金額との差異は、条件緩和による評価額算定の結果、あるいは部分償還ないし預金相殺等による一部入金の結果生じたもの。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

【デフォルト債権】

デフォルト債権／延滞債権一覧

2008/12/08現在

| 取扱金融機関 | 業種 | クレジットイベント事由等(注1) | 事由発生日 | デフォルト金額確定日(注2) | 参照債務残高(注3) | デフォルト認定金額(注3) | 当初元本 |
|-------------|-------------------|---------------------|------------|----------------|------------|---------------|------------|
| 株式会社 宮崎太陽銀行 | 卸売・小売業 | 法的破綻等(手形交換所の取引停止処分) | 2008/10/1 | 2008/12/3 | 8,082,000 | 8,082,000 | 15,000,000 |
| 株式会社 八千代銀行 | サービス業(他に分類されないもの) | 支払不履行 | 2007/9/20 | 2007/11/27 | 27,693,000 | 27,693,000 | 30,000,000 |
| 株式会社 八千代銀行 | 卸売・小売業 | 支払不履行 | 2007/12/20 | 2008/3/3 | 16,924,000 | 16,924,000 | 20,000,000 |
| 株式会社 八千代銀行 | 卸売・小売業 | 支払不履行 | 2007/12/20 | 2008/3/3 | 25,386,000 | 24,031,550 | 30,000,000 |
| 株式会社 八千代銀行 | 卸売・小売業 | 支払不履行 | 2008/6/20 | 2008/9/2 | 13,848,000 | 13,848,000 | 20,000,000 |
| 仙南信用金庫 | 卸売・小売業 | 支払不履行 | 2007/9/20 | 2007/11/27 | 9,231,000 | 9,231,000 | 10,000,000 |
| 仙南信用金庫 | 卸売・小売業 | 法的破綻等(民事再生手続開始) | 2007/10/2 | 2007/11/27 | 42,308,000 | 42,308,000 | 50,000,000 |
| 仙南信用金庫 | 運輸業 | 法的破綻等(破産手続開始) | 2008/4/7 | 2008/6/2 | 34,616,000 | 34,616,000 | 50,000,000 |
| 仙南信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2008/4/16 | 2008/6/2 | 13,848,000 | 13,848,000 | 20,000,000 |
| 仙南信用金庫 | サービス業(他に分類されないもの) | 支払不履行 | 2008/6/20 | 2008/8/1 | 34,616,000 | 34,616,000 | 50,000,000 |
| 仙南信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2008/7/9 | 2008/8/27 | 27,695,000 | 27,695,000 | 45,000,000 |
| 仙南信用金庫 | 建設業 | 法的破綻等(手形交換所の取引停止処分) | 2008/8/7 | 2008/10/2 | 6,462,000 | 6,462,000 | 12,000,000 |
| 仙南信用金庫 | 卸売・小売業 | 法的破綻等(手形交換所の取引停止処分) | 2008/9/2 | 2008/10/29 | 10,772,000 | 10,772,000 | 20,000,000 |
| 仙南信用金庫 | 卸売・小売業 | 延滞 | 2008/9/20 | 未確定 | 5,386,000 | 0 | 10,000,000 |
| 仙南信用金庫 | 建設業 | 延滞 | 2008/9/20 | 未確定 | 13,462,000 | 0 | 25,000,000 |
| 仙南信用金庫 | 建設業 | 法的破綻等(破産手続開始) | 2008/9/26 | 2008/11/25 | 5,386,000 | 5,386,000 | 10,000,000 |
| 仙南信用金庫 | 卸売・小売業 | 法的破綻等(手形交換所の取引停止) | 2008/10/3 | 2008/11/6 | 16,158,000 | 16,158,000 | 30,000,000 |

注1: 延滞とは、延滞通知が提出されており参照債務の減額が停止しているもの。

(ただし、本レポート基準日時点においてクレジットイベント通知の提出は受けていない。なお、事由発生日が休日の場合、翌営業日が実質の延滞発生となる。)

注2: 未確定とは、クレジットイベント認定又は評価手続き未了によりデフォルト金額が確定していないもの。

注3: 参照債務残高とデフォルト認定金額との差異は、条件緩和による評価額算定の結果、あるいは部分償還ないし預金相殺等による一部入金の結果生じたもの。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

【デフォルト債権】

デフォルト債権／延滞債権一覧

2008/12/08現在

| 取扱金融機関 | 業種 | クレジットイベント事由等(注1) | 事由発生日 | デフォルト金額確定日(注2) | 参照債務残高(注3) | デフォルト認定金額(注3) | 当初元本 |
|----------|-------------|-------------------|------------|----------------|------------|---------------|-------------|
| 朝日信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2007/6/1 | 2007/7/5 | 27,693,000 | 27,693,000 | 30,000,000 |
| 朝日信用金庫 | 製造業 | 法的破綻等(手形交換所の取引停止) | 2007/6/28 | 2007/7/23 | 27,693,000 | 27,693,000 | 30,000,000 |
| 朝日信用金庫 | 卸売・小売業 | 条件緩和 | 2008/3/31 | 2008/5/29 | 20,772,000 | 3,572,898 | 30,000,000 |
| 朝日信用金庫 | 卸売・小売業 | 支払不履行 | 2008/6/20 | 2008/9/2 | 20,772,000 | 20,772,000 | 30,000,000 |
| 朝日信用金庫 | 情報通信業 | 法的破綻等(破産手続開始) | 2008/6/30 | 2008/8/1 | 20,772,000 | 20,772,000 | 30,000,000 |
| 朝日信用金庫 | サービス業(他に分類さ | 延滞 | 2008/9/20 | 未確定 | 5,386,000 | 0 | 10,000,000 |
| 足立成和信用金庫 | 運輸業 | 条件緩和 | 2008/4/25 | 2008/5/29 | 13,848,000 | 364,531 | 20,000,000 |
| 足立成和信用金庫 | 建設業 | 支払不履行 | 2008/9/22 | 2008/10/29 | 61,540,000 | 61,540,000 | 100,000,000 |
| 西京信用金庫 | 製造業 | 法的破綻等(破産手続開始) | 2007/8/2 | 2007/11/28 | 42,308,000 | 42,308,000 | 50,000,000 |
| 西京信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2007/8/10 | 2007/11/28 | 25,386,000 | 25,386,000 | 30,000,000 |
| 西京信用金庫 | サービス業(他に分類さ | 支払不履行 | 2007/9/20 | 2007/11/28 | 46,154,000 | 46,154,000 | 50,000,000 |
| 西京信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2007/12/26 | 2008/2/25 | 15,386,000 | 15,386,000 | 20,000,000 |
| 西京信用金庫 | 卸売・小売業 | 支払不履行 | 2008/6/20 | 2008/8/20 | 34,616,000 | 34,616,000 | 50,000,000 |
| 西京信用金庫 | 情報通信業 | 延滞 | 2008/9/20 | 未確定 | 10,772,000 | 0 | 20,000,000 |
| 西京信用金庫 | 卸売・小売業 | 支払不履行 | 2008/9/22 | 2008/11/6 | 30,770,000 | 30,770,000 | 50,000,000 |
| 城北信用金庫 | 運輸業 | 法的破綻等(民事再生手続開始) | 2007/7/6 | 2007/9/14 | 25,386,000 | 25,386,000 | 30,000,000 |
| 城北信用金庫 | 建設業 | 法的破綻等(破産手続開始) | 2007/12/19 | 2008/2/5 | 23,079,000 | 23,079,000 | 30,000,000 |

注1: 延滞とは、延滞通知が提出されており参照債務の減額が停止しているもの。

(ただし、本レポート基準日時点においてクレジットイベント通知の提出は受けていない。なお、事由発生日が休日の場合、翌営業日が実質の延滞発生となる。)

注2: 未確定とは、クレジットイベント認定又は評価手続き未了によりデフォルト金額が確定していないもの。

注3: 参照債務残高とデフォルト認定金額との差異は、条件緩和による評価額算定の結果、あるいは部分償還ないし預金相殺等による一部入金の結果生じたもの。

地域金融機関CLO シンセティック型(株式会社たんぽぽ2007)

【デフォルト債権】

デフォルト債権／延滞債権一覧

2008/12/08現在

| 取扱金融機関 | 業種 | クレジットイベント事由等(注1) | 事由発生日 | デフォルト金額確定日(注2) | 参照債務残高(注3) | デフォルト認定金額(注3) | 当初元本 |
|-----------|-------------|-------------------|------------|----------------|------------|---------------|------------|
| 城北信用金庫 | 建設業 | 支払不履行 | 2007/12/20 | 2008/2/5 | 20,308,000 | 20,308,000 | 24,000,000 |
| 城北信用金庫 | 卸売・小売業 | 法的破綻等(破産手続開始) | 2008/6/5 | 2008/9/2 | 18,465,000 | 18,465,000 | 30,000,000 |
| 城北信用金庫 | サービス業(他に分類さ | 支払不履行 | 2008/6/20 | 2008/9/2 | 13,848,000 | 13,848,000 | 20,000,000 |
| 長野信用金庫 | 卸売・小売業 | 支払不履行 | 2008/9/22 | 2008/11/25 | 12,310,000 | 12,310,000 | 20,000,000 |
| 金沢信用金庫 | 製造業 | 法的破綻等(民事再生手続開始) | 2008/6/3 | 2008/9/2 | 27,696,000 | 27,692,000 | 40,000,000 |
| 金沢信用金庫 | 飲食店、宿泊業 | 法的破綻等(破産手続開始) | 2008/9/25 | 2008/11/25 | 18,465,000 | 18,465,000 | 30,000,000 |
| 北伊勢上野信用金庫 | 卸売・小売業 | 法的破綻等(その他) | 2008/5/12 | 2008/6/2 | 13,848,000 | 13,848,000 | 20,000,000 |
| 摂津水都信用金庫 | 製造業 | 法的破綻等(特別清算開始) | 2007/3/15 | 2007/5/28 | 30,000,000 | 30,000,000 | 30,000,000 |
| 摂津水都信用金庫 | 卸売・小売業 | 法的破綻等(民事再生手続開始) | 2008/2/7 | 2008/3/28 | 20,772,000 | 20,772,000 | 30,000,000 |
| 摂津水都信用金庫 | 建設業 | 法的破綻等(手形交換所の取引停止) | 2008/7/22 | 2008/9/2 | 16,158,000 | 16,158,000 | 30,000,000 |
| 摂津水都信用金庫 | 製造業 | 法的破綻等(民事再生手続開始) | 2008/9/22 | 2008/11/13 | 16,158,000 | 16,158,000 | 30,000,000 |
| 神戸信用金庫 | 運輸業 | 法的破綻等(破産手続開始) | 2007/4/24 | 2007/5/28 | 18,462,000 | 16,442,837 | 20,000,000 |
| 神戸信用金庫 | 卸売・小売業 | 支払不履行 | 2007/6/20 | 2007/8/13 | 30,000,000 | 30,000,000 | 30,000,000 |
| 神戸信用金庫 | 不動産業 | 延滞 | 2008/9/20 | 未確定 | 10,234,000 | 0 | 19,000,000 |
| 兵庫信用金庫 | 情報通信業 | 支払不履行 | 2007/12/20 | 2008/2/25 | 29,616,000 | 29,616,000 | 35,000,000 |
| 兵庫信用金庫 | 卸売・小売業 | 条件緩和 | 2008/3/21 | 2008/5/12 | 19,926,000 | 3,499,005 | 30,000,000 |
| 鹿児島相互信用金庫 | 卸売・小売業 | 条件緩和 | 2008/8/21 | 未確定 | 6,155,000 | 0 | 10,000,000 |

注1: 延滞とは、延滞通知が提出されており参照債務の減額が停止しているもの。

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注2: 未確定とは、クレジットイベント認定又は評価手続き未了によりデフォルト金額が確定していないもの。

注3: 参照債務残高とデフォルト認定金額との差異は、条件緩和による評価額算定の結果、あるいは部分償還ないし預金相殺等による一部入金の結果生じたもの。